# STOXX EUROPE STRONG VALUE 20

## Index description

The STOXX Strong Style indices represent the performance of the most style-pure companies in Europe and the Eurozone.
While the STOXX Strong Growth 20 indices and the STOXX Strong Value 20 indices cover the purest growth and value companies in Europe and the Eurozone, the STOXX Strong Style Composite 40 indices combine both style indices, i.e. the most style-pure companies of each style category in the relevant region.

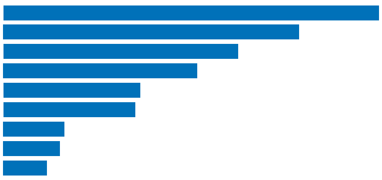
## Key facts

» Weighting is purely based on the relevant value or growth score

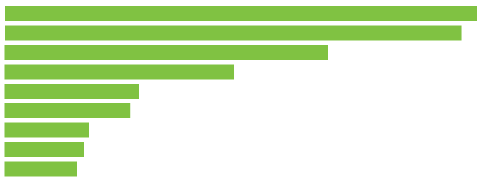
## Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|---|---|---|---|---|---|---|---|---|---|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Europe Strong Value 20 | N/A | 1.1 | 0.1 | 0.1 | 0.1 | 0.0 | 10.6 | 0.8 | 94.8 |
| STOXX Europe 600 | 12,480.3 | 9,795.9 | 16.3 | 5.9 | 296.4 | 1.5 | 3.0 | 0.0 | 3.4 |

## Supersector weighting (top 10)




## Country weighting




## Risk and return figures[1]

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Europe Strong Value 20 | -7.2 | 6.8 | 2.3 | 36.1 | 16.2 | N/A | N/A | 2.3 | 10.9 | 3.1 |
| STOXX Europe 600 | -2.5 | 16.1 | 13.4 | 34.6 | 35.8 | N/A | N/A | 13.5 | 10.5 | 6.4 |
| **Index volatility and risk** | **Annualized volatility (%)** | | | | | **Annualized Sharpe ratio** | | | | |
| STOXX Europe Strong Value 20 | N/A | N/A | 25.4 | 26.7 | 25.5 | N/A | N/A | -0.0 | 0.4 | 0.1 |
| STOXX Europe 600 | N/A | N/A | 14.0 | 15.6 | 18.0 | N/A | N/A | 0.7 | 0.6 | 0.3 |
| **Index to benchmark** | **Correlation** | | | | | **Tracking error (%)** | | | | |
| STOXX Europe Strong Value 20 | 0.9 | 0.8 | 0.8 | 0.8 | 0.8 | 8.4 | 15.2 | 16.1 | 17.2 | 14.7 |
| **Index to benchmark** | **Beta** | | | | | **Annualized information ratio** | | | | |
| STOXX Europe Strong Value 20 | 1.4 | 1.6 | 1.5 | 1.4 | 1.2 | -6.4 | -0.3 | -0.6 | 0.1 | -0.2 |

[1] For information on data calculation, please refer to STOXX calculation reference guide.

*(EUR, net return), all data as of Aug. 31, 2023*

**STYLE INDICES**

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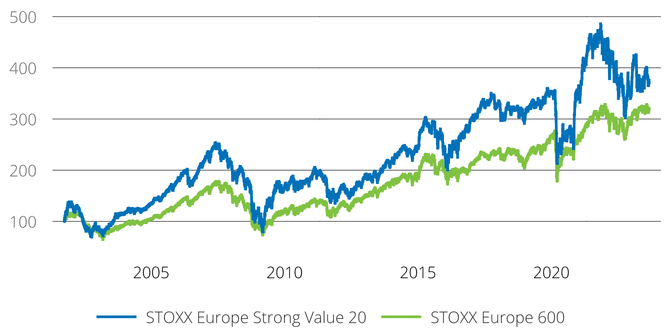
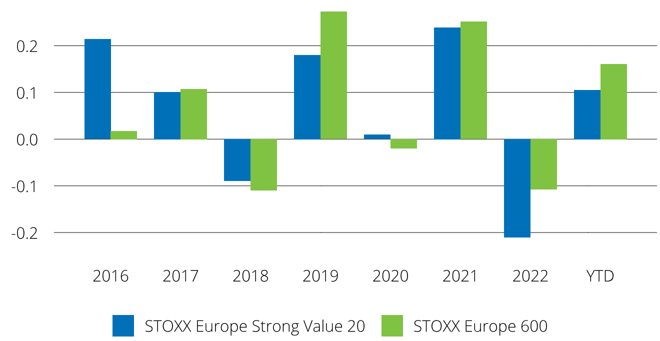
## Fundamentals (for last 12 months)

| Index | Price/earnings incl. negative | | Price/earnings excl. negative | | Price/ book | Dividend yield (%) [3] | Price/ sales | Price/ cash flow |
|---|---|---|---|---|---|---|---|---|
| | Trailing | Projected | Trailing | Projected | Trailing | Trailing | Trailing | Trailing |
| STOXX Europe Strong Value 20 | 28.7 | 9.9 | 6.1 | 7.9 | 1.2 | 1.1 | 0.3 | -0.4 |
| STOXX Europe 600 | 13.9 | 12.3 | 12.3 | 12.1 | 1.8 | 3.0 | 1.2 | 11.3 |

## Performance and annual returns[4]




## Methodology

The indices are derived from the STOXX Europe TMI and the EURO STOXX indices. Six factors are applied to define a company's style designation and are condensed into a single style score, leading to a number that measures a company's style purity.
The six factors used when selecting components for the STOXX TMI Style Index are normalized as z-scores. The six factors and the detailed methodology including the calculation formula can be found in our rulebook:www.stoxx.com/indices/rulebooks.html

## Versions and symbols

| Index | | ISIN | Symbol | Bloomberg | Reuters |
|---|---|---|---|---|---|
| Net Return | EUR | CH0031151993 | SV2R | SV2R INDEX | .SV2R |
| Price | EUR | CH0031151985 | SV2P | SV2P INDEX | .SV2P |
| Price | USD | CH0031152009 | SV2L | SV2L INDEX | .SV2L |
| Net Return | USD | CH0031152017 | SV2V | SV2V INDEX | .SV2V |

Complete list available here: www.stoxx.com/data/vendor_codes.html

## Quick facts

| | |
|---|---|
| Weighting | Price-weighted with a weighting factor based on their growth or |
| Cap factor | 15% |
| No. of components | Strong growth and strong value indices: 20 |
| Review frequency | Annually (Sep.) |
| Calculation/distribution | Price (EUR): realtime (every 15 seconds) |
| Calculation hours | Realtime: 9:00 am - 6:00 pm CET |
| Base value/base date | 1,000 as of Sep. 30, 2001 |
| History | Available daily back to Sep. 30, 2001 |
| Inception date | Jun. 4, 2007 |

**CONTACT DETAILS**
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**BACKTESTED PERFORMANCE**
This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

**CUSTOMIZATION**
The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Oct. 01, 2001 to Aug. 31, 2023

*(EUR, net return), all data as of Aug. 31, 2023*

**STYLE INDICES**

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## Top 10 Components[5]

| Company | Supersector | Country | Weight (%) |
|---|---|---|---|
| SAIPEM | Energy | Italy | 10.64 |
| CARNIVAL | Travel and Leisure | UK | 7.58 |
| FORVIA | Automobiles and Parts | France | 6.88 |
| KGHM | Basic Resources | Poland | 6.35 |
| VALLOUREC | Basic Resources | France | 6.32 |
| EASYJET | Travel and Leisure | UK | 6.07 |
| RENAULT | Automobiles and Parts | France | 5.79 |
| SARAS | Energy | Italy | 5.72 |
| INDUSTRIVARDEN C | Financial Services | Sweden | 5.11 |
| BERKELEY GRP HLDG | Consumer Products and Services | UK | 4.96 |

[5] Based on the composition as of Aug. 31, 2023